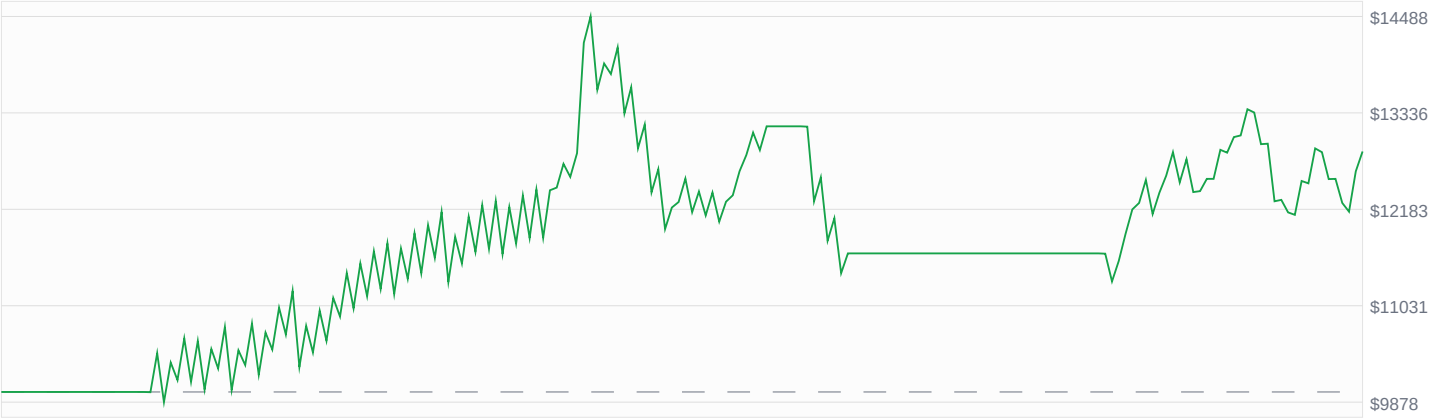




Backtest #29790 · LPG · EVO_EVOEVOEVOE_v1840

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +28.71% ROI and 66.7% win rate are impressive but statistically unreliable given only three trades. A Sharpe ratio of 0.89 suggests moderate risk-adjusted performance, yet the 21.86% max drawdown indicates significant volatility. With such a small sample size, results lack confidence and may simply reflect random variance rather than a robust edge. The strategy appears to capture large moves but suffers from low frequency, limiting statistical significance. Expand the backtest period to include more trades to verify if the alpha persists across different market regimes.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55